


BNPP-50
AAAf/S4(mex)

MEDIANO PLAZO
MILES DE PESOS

T.Valor	Emisora	Serie	Calificación Bursatil	Valor Total	%
	Bonos Gob. Fed. Tasa fija			39753.0	0.032%
M	BONOS	270603	AAA(mex)	13198.0	0.011%
M	BONOS	260305	AAA(mex)	11020.0	0.009%
M	BONOS	240905	AAA(mex)	8433.0	0.007%
M	BONOS	220609	AAA(mex)	3721.0	0.003%
M	BONOS	231207	AAA(mex)	1093.0	0.001%
M	BONOS	230309	AAA(mex)	883.0	0.001%
M	BONOS	210610	AAA(mex)	779.0	0.001%
M	BONOS	211209	AAA(mex)	625.0	0.000%
	CEBURES			5852.0	0.005%
CD	BACMEXT	20	AAA(mex)	2341.0	0.002%
CD	KEXIM	21	Aaa.mx	1850.0	0.001%
CD	KEXIM	19	Aaa.mx	1011.0	0.001%
CD	BANOB	17-2X	AAA(mex)	332.0	0.000%
CD	BACMEXT	17-2	AAA(mex)	317.0	0.000%
	Cert. Bursatiles Bancarios			1012.0	0.001%
94	HSBC	20	AAA(mex)	582.0	0.000%
94	BACOMER	19-2	AAA(mex)	430.0	0.000%
	Certificado Bursatil			12959.0	0.010%
91	CETEM	19-2	AAA(mex)	2150.0	0.002%
91	KOF	20	AAA(mex)	1925.0	0.002%
91	DAIMLER	20-2	AAA(mex)	1646.0	0.001%
91	NM	21	AAA(mex)	1551.0	0.001%
91	SORIANA	20-2	AA+(mex)	1518.0	0.001%
91	LIVEPOL	19	AAA(mex)	1458.0	0.001%
91	GPH	20	AAA(mex)	1029.0	0.001%
91	BIMBO	17	AAA(mex)	342.0	0.000%
91	ACBE	17	AAA(mex)	331.0	0.000%
91	GMFIN	19-2	AA+(mex)	277.0	0.000%
91	CETEM	18-2	AAA(mex)	270.0	0.000%
91	TOYOTA	17-2	AAA(mex)	210.0	0.000%
91	KOF	17	mxAAA	160.0	0.000%
91	GMFIN	19	AA+(mex)	93.0	0.000%
	Tit. Deuda de Org. Multilat.			1106.0	0.001%
JI	BIDINV	1-21G	mxAAA	1106.0	0.001%
	Udibonos UDIS			62465.0	0.050%
S	UDIBONO	220609	AAA(mex)	51364.0	0.041%
S	UDIBONO	231116	AAA(mex)	11101.0	0.009%
	Valores paraestatales Rendim.			1419.0	0.001%
95	FEFA	19-4	mxAAA	1419.0	0.001%
	Reportos			1121.0	0.001%
LD	BONDES	250416	AAA(mex)	1121.0	0.001%
	TOTAL CARTERA			125687.0	100.00%
	ACTIVO NETO			125615.0	
	VAR ESTABLECIDO \$			628.0	0.001%
	VAR OBSERVADO PROMEDIO \$			-	0.000%
	Cartera al:		31/Mzo/2021		

Método Histórico, 1 día con un nivel de confianza al 95% con 1000 observaciones.